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Preface

With this special issue, we present for the first time an issue of *Stochastic Processes and their Applications* which is devoted to a single topic, following an idea that grew out of a discussion between P. Protter and A. Berndt in 2005.

The papers in this special issue come from a subset of the works that were presented at a conference: The Third Cornell, Columbia, Carnegie-Mellon, Princeton Conference on Mathematical Finance, known colloquially as the CCCP Conference, held at the Cornell Operations Research Manhattan Center in New York City, on April 28 and 29, 2006.

The theme of the conference was mathematical finance, blending the theoretical and applied aspects of the subject; this was reflected in the attendance, which was a mix of industry professionals and academics. We wish to thank the speakers for giving us permission to consider their papers for publication, and we are pleased to present them here.

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